Form 210A (10/06)

## United States Bankruptcy Court Southern District Of New York

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (JMP) (Jointly Administered)

## TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Name of Transferee

Name of Transferor

Deutsche Bank AG, London Branch

Deutsche Securities Inc.

Name and Address where notices to transferee should be sent:

Deutsche Bank AG, London Branch

Winchester House, 1 Great Winchester Street

London EC2N 2DB Tel: +44 20 7547 2400

Fax: +44 113 336 2010 Attention: Michael Sutton

E-mail: Michael.sutton@db.com

Court Claim # (if known): 62783 Amount of Claim (transferred):

- JPY 1,000,000,000.00 of ISIN XS0257593037 (plus all interest, costs and fees relating to this claim)
- (ii) JPY 1,000,000,000.00 of ISIN XS0303572217 (plus all interest, costs and fees relating to this claim)
- (iii) JPY 1,000,000,000.00 of ISIN XS0307009372 (plus all interest, costs and fees relating to this claim)
- (iv) JPY 1,000,000,000.00 of ISIN XS0368739495 (plus all interest, costs and fees relating to this claim)

Date Claim Filed: November 2 2009

Tel: N/A

Last Four Digits of Acct. #: N/A

Last Four Digits of Acct. #: N/A

Name and Address where transferee payments should be sent (if different from above):

Tel: +44 20 7547 2400

Last Four Digits of Acct #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

Transferee/Transferee's Agent

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

Ross Miller Director

Philipp Roever Vice President

PARTIAL Transfer of LBHI Claim # 62783 PROGRAM SECURITY

## AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM LEHMAN PROGRAM SECURITY

## TO: THE DEBTOR AND THE BANKRUPTCY COURT

- For value received, the adequacy and sufficiency of which are hereby acknowledged, Deutsche Securities, Inc. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Deutsche Bank AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the applicable percentage specified in Schedule 1 hereto, in Seller's right, title and interest in and to Proof of Claim Number 62783 filed by or on behalf of any of Seller's predecessors-in-title (a copy of which is attached at Schedule 2 hereto) (the "Proof of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc., as guarantor of the Purchased Security (as defined below) and debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Portion and specified in Schedule 1 attached hereto.
- 2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on http://www.lehman-docket.com as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Portion specified in Schedule 1 attached hereto; and (f) neither Seller nor any of its predecessors-in-title has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.
- 3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.
- All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser

Confidential

10480

shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

- 5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.
- 6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.
- 7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this  $4^{16}$  day of May 2012.

DEUTSCHE SECURITIES, INC.

By: Name: KIRK SHIMIZUISHI
Title: VICE PRESIDENT

Name: MAYURI TATEISHI

Title: DIRECTOR

Sanno Park Tower 2-11-1 Nagatacho Chiyoda-ku, Tokyo

100-6171 JAPAN DEUTSCHE BANK AG, LONDON BRANCH

Ross Miller
Director

Name: DIFECTOR
Title: Philipp Roever

By: Vice President

Title:

By

Winchester House 1, Great Winchester Street London EC2N 2DB ENGLAND

Attn: Michael Sutton

## Schedule 1

## Transferred Claims

# Purchased Portion

100% (including all interest, costs and fees relating thereto) of the claim that is referenced in line item number 309 of the Proof of Claim (as highlighted in the copy of the Proof of Claim attached at Schedule 2) and relating to the first Purchased Security described below.

100% (including all interest, costs and fees relating thereto) of the claim that is referenced in line item number 261 of the Proof of Claim (as highlighted in

100% (including all interest, costs and fees relating thereto) of the claim that is referenced in line item number 254 of the Proof of Claim (as highlighted in the copy of the Proof of Claim attached at Schedule 2) and relating to the second Purchased Security described below. the copy of the Proof of Claim attached at Schedule 2) and relating to the third Purchased Security described below.

100% (including all interest, costs and fees relating thereto) of the claim that is referenced in line item number 9 of the Proof of Claim (as highlighted in the copy of the Proof of Claim attached at Schedule 2) and relating to the fourth Purchased Security described below.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Blocking Number	Issuer	Guarantor	Principal/Notional Amount	Maturity
MTN4527	XS0257593037	6045499	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	JPY 1,000,000,000.00	6/20/2009
MTN7358	XS0303572217	6045549	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	JPY 1,000,000,000,00	6/21/2010
MTN7554	XS0307009372	6045557	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	JPY 1,000,000,000.00	9/21/2010
MTN10882	XS0368739495	6045820	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	JPY 1,000,000,000.00	6/20/2011

ConfidentialSchedule 1-1

Copy of Proof of Claim 62783

ConfidentialSchedule 1-1

Lehman Brothers c/o Epiq Bankrupt FDR Station, P.O. New York, NY 10		sing Center	PROO	JRITIES PROGRAMS OF OF CLAIM
In Re: Lehman Brothers Debtors.	Holdings Inc., et al.,	Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	Lehman Brot	outhern District of New York hers Holdings Inc., Et Al. -13555 (JMP) 0000062783
based on Lehm	n may not be used t nan Programs Secur nan-docket.com as			
Creditor) Lehman 25 Ban London E14 5 United Attn:	n Brothers Internal Street LE I Kingdom Steven Anthony	and address where notices should be national (Europe) (in adm:	Inistration)	Check this box to indicate that this claim amends a previously filed claim.  Court Claim Number:  (If known)  Filed on:
		nail Address: see attached be sent (if different from above)	0   Th	Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.
Programs Securiti and whether such dollars, using the	tal amount of your claim es as of September 15, 2 claim matured or becam exchange rate as applica	.008, whether you owned the Lehman e fixed or liquidated before or after S	Programs Securities on September 15, 2008. The claim are filing this claim with respect to	he amount owed under your Lehman her 15, 2008 or acquired them thereafter, nount must be stated in United States more than one Lehman Programs Security, es.
	: \$ see attached	(Required)		
2. Provide the I this claim with re- which this claim r	nternational Securities I spect to more than one I elates.	dentification Number (ISIN) for each	Lehman Programs Security to wi	due on the Lehman Programs Securities. hich this claim relates. If you are filing for the Lehman Programs Securities to
appropriate (each, from your accoun than one Lehman relates.	a "Blocking Number") tholder (i.e. the bank, br Programs Security, you ak Blocking Number, E	for each Lehman Programs Security 1	or which you are filing a claim. curities on your behalf). If you a ing Numbers for each Lehman Pr	
number, see a		(Require	ed)	
you are filing this accountholder (i.e numbers.	claim. You must acqui the bank, broker or oth	ar Bank or other depository participar re the relevant Clearstream Bank, Eur er entity that holds such securities on	at account number related to your oclear Bank or other depository p your behalf). Beneficial holders	Lehman Programs Securities for which participant account number from your should not provide their personal account
Accountholders	Euroclear Bank, Clear	stream Bank or Other Depository F (Required		5/010 BURUCHEAR
consent to, and ar disclose your iden	e deemed to have author utity and holdings of Lebs and distributions.	eam Bank or Other Depository: By ized, Euroclear Bank, Clearstream Baman Programs Securities to the Debter filling this claim must sign it. Sign at	filing this claim, you ink or other depository to ors for the purpose of	FILED / RECEIVED  NOV 0 2 2009
10/29/09	of the creditor or other	person authorized to file this claim and the notice address above. Attach co	d state address and telephone	EPIQ BANKRUPTCY SOLUTIONS, LLC
Penalty	for presenting frauduler	at claim: Fine of up to \$500,000 or in		both. 18 U.S.C. §§ 152 and 3571

## ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)

Lehman Brothers International (Europe) (in administration) (including all of its international branches, "LBIE"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "Administrators" and each an "Administrator") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "LPS") omnibus claim (the "LPS Omnibus Claim") against Lehman Brothers Holdings Inc. ("LBHI" and, together with its direct and indirect subsidiaries, the "Lehman Group"), case number 08-13555 (JMP) (the "Bankruptcy Proceeding") in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "Bankruptcy Code"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

## BACKGROUND

- 2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.
- 3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "Administration Date"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "Filing Date").

## II. DESCRIPTION OF LPS OMNIBUS CLAIM

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "LPS Holdings") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "LPS List"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

## III. RESERVATION OF RIGHTS

- 6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.
- 7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.
- 8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.
- 9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

- 10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.
- 11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.
- 12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.
- 13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.
- 14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.
- 15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

- 16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filling of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf if its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.
- 17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.
- 18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.
- By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.
- 20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.
- 21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

## IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration) 25 Bank Street London E14 5LE

United Kingdom

Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP
Plumtree Court
London
EC4A 4HT
United Kingdom
Attn: Steven Anthony Pearson

with a copy to:

Linklaters LLP 1345 Avenue of the Americas New York, NY 10105 Attn: Titia Holtz

Kiah Beverly-Graham Phone: (212) 903-9000

Marie   Mari	Identification Number (ISIN)	Blocking Reference	Number Instrument type	Position	The second second	15/03/2000	Equivalent	THE RESERVE THE PERSON NAMED IN COLUMN TWO IS NOT THE PERSON NAMED IN THE PERSON NAMED IN THE PERSON NAMED I
0.000.000.000.000.000.000.000.000.000.	SC384072103	5045826	97816 ZCB	OSO	5,000,000	1,0000	5,000,000	Vace
0.00000000000000000000000000000000000	00000000000000000000000000000000000000	8045805	BC18-02-10-10-20-0		5,000,000	1,0000	5,000,000	200
0.000.00.00.00.00.00.00.00.00.00.00.00.	80378559753	5045827	97816 208		100,000,000	1 0000	100,000,000	
March   Marc	S0374734480	5045828	97816 Floating	-	200,000,000	9800 0	1,898,704	
0.000.000   0.000.000   0.000.000   0.000.00	S0373182566	5045822	97516 ZCB	-	200,000,000	0.0005	9,740,760	
0.00000000   0.00000000   0.0000000000	SOSBBORGOS	0045617	97836 Floating	-	70,000,000	95000	564,546	
0.000.000.000   0.004.000	S0368739495	6045820	87516 Fund	-	1,000,000,000	90000	6,403,521	
0.000.000.000.000.000.000.000.000.000.	5036866644	6645824	17516 Foxed	-	736,697	1,0000	8,736,697	Yes
1,000,000   1,00	50066576646	6045818	97616 Floating	-	200,000,000	0.0065	4 500 700	
0.000,000	20368088080	BOGGERS S	2010 0.00 2010 0.00 2010 0.00	-	200,000,7	0.6571	4 598 700	
Beauserie   Beauserie   Parietie   Parieti	SC367648723	6045609	B7816 ZCB	-	7,900,000	0.6571	4,599,700	
Control	SG367648846	6045614	97816 ZCB	-	7,000,000	0.6571	4,599,700	
Control	S0387282059	8045813	97816 Floating	-	10,000,000	1.0000	10,000,000	
March   Control   Contro	SC367280277	6045615	D7818 Figating	-	10,000,000	1 0000	000,000,01	
0.0000000	50367274631	1 1004000 1 1004000	07810 F0800	-	10 000 000	1 0000	10.000.000	
100.45000   100.	SCORESTABLE	4083408	07816 Floating	_	230,000,000	5900 0	2,183,510	
0.000,000   0.00	Soughtyana	6045502	97816 Floating	-	200,000,000	9500.0	1,898,704	
0.0045556  0.04555  0.0000  0.004555  0.0045	50366126224	6045803	97816 ZCB	-	7,000,000	0.8063	5,643,750	
0.0045001   0.04500   0.045000	8/25628	6045808	97818 ZUB	-	7,000,000	0.8063	5,643,750	
ENGASON   PRES   ZCB   PROPO DOWN	20365816179	5045807	8750 CCB	_	000,000,5	0.86871	0,045,130	
0.045796   0.04580	Spirit Service	8045808	97870 ZCB		8.000.000	0.8063	6,450,000	
0.004576  0.004576  0.0046  2.06  0.004576  0.0046  0.0046  0.0046  0.004676  0.0046  0.004676  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.00466  0.004676  0.00466  0.004676  0.00466  0.004676  0.00466  0.004676	50365872968	8045805	97816 ZCB		7,000,000	0.6063	5,643,750	
March   Code	50365870630	6045758	97816 2CB	-	7,000,000	0.6571	4,590,700	
Decay 1999   Dec	.SG365622781	6045799	97856 ZCB	_	200,000,000	95000	1,895,764	
The color of the	50064895887	8045796	97838 2CB	-	7,000,000	0.8069	5,843,750	
0.045796   0.045796   0.07610   0.07610   0.05610   0.045796   0	SOURCE STORY OF THE STORY OF TH	8048400	DO TO	-	100,000,000	5500 0	D48,352	
0.00000000000000000000000000000000000	30364263227	6045790	97610 ZCE	-	7,000,000	0.6063	5,643,750	
0.045794   0.045794   0.000000   0.045794   0.0000000   0.045794   0.0000000   0.045794   0.0000000   0.045794   0.00000000   0.045794   0.00000000   0.045794   0.00000000   0.045794   0.00000000   0.045794   0.0000000   0.045794   0.00000000   0.045794   0.00000000   0.045794   0.00000000   0.045794   0.0000000000000000000000000000000000	350364016340	6045792	97816 ZCB	_	7,000,000	0.8063	5,643,750	
100,000,000	50363707695	B045784	Series States	_	7,000,000	0.8063	2,043,720	
60.45791   60.45792   60.816   filesting   60.910   60.	250302500776	8045795	present and a	-	000 000 081	2600.0	1 603.769	
\$1,000,000	50362376435	8045791	poducii Braco		200,000,000	9600 0	1,898,704	
6045784   97816   1000.000	Sm361107674	R04578p	92291825	-	7,000,000	0 6571	4,599,700	
\$6.45782	350360870458	6045764	97815 Fixed		7,000,000	0.8063	5,643,750	
6045776         Virtin   Cheming         7 000 000           6045773         Virtin   Cheming         7 000 000           6045773         Virtin   Cheming         7 000 000           6045773         Virtin   Cheming         7 000 000           6045774         Virtin   Cheming         7 000 000           6045775         Virtin   Cheming         7 000 000           6045774         Virtin   Cheming         7 000 000           6045775         Virtin   Cheming         7 000 000           6045774         Virtin   Cheming         7 000 000           6045775         Virtin   Cheming         7 000 000           6045776         Virtin   Cheming         7 000 000           6045777         Virtin   Cheming         4 000 000           6045776         Vir	S0360#70306	6045782	97816 Foxed		7,000,000	0.8083	5,543,750	
6045778 978 6 Foact 7 000 000 000 000 000 000 000 000 000	S0360477765	8045785	BUREAU 010/0	_	7,000,000	0.8063	5,643,750	
6045776 97816 Foad 5000000 6045781 97816 Foad 1000000 6045781 97816 Foad 1000000 6045781 97816 Foad 1000000 6045772 97816 Foad 1000000 6045773 97816 Foad 1000000 6045774 97816 Foad 1000000000000000000000000000000000000	50359858759	6045763	97816 Famo	-	7,000,000	1750 0	4,599,700	
0.0045779   9/18/16   9/08/04   7/00/00/04     0.0045781   9/18/16   9/08/04   7/00/00/04     0.0045782   9/18/16   9/08/04   7/00/00/04     0.0045772   9/18/16   9/08/04   7/00/00/04     0.0045773   9/18/16   9/08/04   7/00/00/04     0.0045774   9/18/16   9/08/04   7/00/00/04     0.0045775   9/18/16   9/08/04   7/00/00/04     0.0045776   9/18/16   9/08/04   7/00/00/04     0.0045777   9/18/16   9/08/04   7/00/00/04     0.0045778   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   7/00/00/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/18/16   9/08/04   9/08/04   9/08/04     0.004578   9/08/04/04   9/08/04/04   9/08/04/04     0.004578   9/08/04/04   9/08/04/04   9/08/04/04     0.004578   9/08/04/04   9/08/04/04   9/08/04/04     0.004578   9/08/04/04   9/08/04/04   9/08/04/04     0.004578   9/08/04/04   9/08/04/04   9/08/04/04     0.004578   9/08/04/04/04   9/08/04/04/04   9/08/04/04/04     0.004578   9/08/04/04/04/04/04/04/04/04/04/04/04/04/04/	50359351938	8045778	97810 Foxed	_	5,000,000	0.8063	4,031,250	
6045773 97816   Foating   7.090,000   7.09	S0359279598	6045779	STRIFE FEECO	-	000,000,7	0.0005	1,061,330	Yes
66.45773 9.816 Floating 6.000 00 00 00 00 00 00 00 00 00 00 00 00	S0358128630	6045781	97816 Pasting	_	7,000,000	0.6571	4,599,700	
6045772 \$78.6   Floating 7,000,000   5045772 \$78.6   Floating 7,000,000   5045772 \$78.6   Floating 7,000,000   5045772 \$78.6   Floating 7,000,000   5045773 \$78.6   Floating 7,000,000   5045777 \$78.6   Floating 7,000,000   5045787 \$78.6   Floating 7,000,000   5045787 \$78.6   Floating 7,000,000   5045787 \$78.6   Floating 7,000,000   5045784 \$78.6   Floating 7,000,000   5045785 \$78	150355118189	6045773	97818 Phaling	_	5,000,000	1 0000	5,000,000	
0.045772   7.0456   Pakang   0.000 000 000 000 000 000 000 000 000	550357874451	8045770	37816 Faed	_	7,000,000	0.8063	5,643,750	
6543774 \$7876 [2,08 6043775 \$7876 [2,08 6043775 \$7876 [2,08 6043779 \$7876 [2,08] 6043779 \$7876 [2,08] 6045779 \$7876 [2,08] 6045770 [2,08] 6045770 [2,08] 6045770 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,08] 604570 [2,0	S0357773000	6045772	97858 Fibating	-	000,000,000	5800.0	114,425 040,357	
0.045776   0.045777   0.78 tof Flexibing   0.045700   0.0457777   0.78 tof Flexibing   0.045700   0.0457707   0.78 tof Flexibing   0.000 0.000   0.045700   0.045700   0.045700   0.045700   0.05570	S0354808200	6045774	9784612CB	_	000,000,000,1	0.0095	9,493,521	
0.045777   7.726   Feating	150354483140	6045775	97816 Floating	-	350,000,000	0.0095	3,322,732	
0.0457961   0.0457962   0.0459796   0.0457962   0.04	(SU354482928	6045777	97816 Floating		440,000,000	5800.0	4,177,149	
100 000 000 000 000 000 000 000 000 00	20000020904	8040408	0.010 House	_	3,027,030	2800.0	1 139,222	8
645570   67816   Fouring   159 000 000 000 000 000 000 000 000 000 0	(\$0353406790	6045767	97575 Floating	_	100,000,000	9600.0	949,352	
0.04576#   0.7816   0.7816   0.00,000     0.45764   0.7816   0.4816   0.00,000   0.00     0.45762   0.7816   0.4816   0.00,000   0.00     0.45763   0.7816   0.4816   0.00,000   0.00     0.45764   0.7816   0.4816   0.00,000   0.00     0.45757   0.7816   0.4816   0.00   0.00   0.00     0.45757   0.7816   0.4816   0.00   0.00   0.00     0.45757   0.7816   0.4816   0.00   0.00   0.00     0.45757   0.7816   0.4816   0.00   0.00   0.00     0.45757   0.7816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00   0.00   0.00   0.00   0.00     0.45767   0.4816   0.4816   0.00	(50353348623	6045769	97516 Floating	-	150,000,000	0.0095	1,424,028	
1	(80362912371	8045788	97816 2CB	_	1,000,000	1 0000	1,000,000	
0.0 Opening 9.99.6 (25.590.0)  6.000.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0000000000000000000000000000000000000	6045764	92616 Floating	_	100,000,000	0,0095	949,352	
6045763 978 t6 Fouling 10	CSUSSISSISSISSISSISSISSISSISSISSISSISSISS	6045761	2000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		000,000,001	\$800.0	949,352	
0.045737 0.75016 Figure 9	150351983779	6045763	97816 Floating	YPK 000,000,101	100,000,000	5600.0	949,352	
	(S0351859094	6045757	B1810 F0200	7 000,000   AUD	7,000,000	0.8063	5,643,750	

Lehman Paper held in account 97816 EUROCLEAR

Instrument (ype   Position   Po	Instrument type Position	Position	101 0,7 0,7	7,000,000 AUD 7,000,000 AUD 7,000,000 AUD	Currency Amount 7,000,000 7,000,000	0.8063 0.8063 0.8063	5,643,750 5,643,750 5,643,750 5,643,750	interest Accruai
	6045688 6045675	97616 208		-	7,000,000,7	0.8063		
	6045674 6045676 6045677	97516 Fixed 97816 Fixed 97816 Fixed		7,000,000 AUD 7,000,000 AUD 7,000,000 AUD	7,000,000,7	0.8063		
	6045660	97816 Fixed 97816 Fixed		-	17,060,214	0.8063	32.21	Yes
	6045679	97816 Fued		7,000,000 AUD	17,060,214	0,8063	13,754,798	Xes.
	6045671	97816 Floating		-	120,000,000	\$800.0		
	6045656	97816 ZGB 97816 Floating		7,000,000 AUD 510,000,000 JPV	000,000,012	0.8063		
	6045667			-	340,000,000	2800.0	3,227,797	
	6045673	97816 Floating		7 000,000 AUD	7,000,000	0 8063		
	6045664	97816 208		-	7,000,000	0.8063	5.643,750	
	6045659	97816 ZCB		100,000,000 JPV	101,827,778	0.0095		Yes
	6045661	97816 Ficating		1000	7,000,000	1.759.0	4	
	6045689	07816 Floading			7,000,000	0.8571	4,599,700	Van
	6045665	97876 208		4 000,000 AUD	000,000,4	590G O	, ro	
	6045654	87810 208		-	7,000,000	0.8063		
	6045656	97818 ZCB		7,000,000 AUD	7,000,000	0.808.0	5,643,750	
	6045637	87970 SVB		3,000,000 AUD	3,000,000	0.8063		
	6045858	97816 Fizabing			000,000,7	0.8083	5,643,750	
	6045652	97816 208 97816 Floating		7 000,000 AUC	000,000,7	2000.0		
	6045648	97816 Floating			7,500,000,7	0.8063		
	6045647	97816 Floating		300,000,000 JPY 250,000,000 JPY	300,000,000	0.0000	2,373,380	
	6045649	97516 Fixed		NO.	10,061,467	1 0000	70	Yes
	6045643	97816 Floating		7.000,000 AUD	7,000,000	0.8063	5,643,750	
	9045646	87.818 208			7,000,000	0.6063		
_	6045644	97816 Floating		_	240,000,000		2,278,445	
	6045642	97515 20B		240 000 000 AUU	240.000.000	5600.0		
	6045639	Protect Protection		_	7,000,000			
	8045638	97816 Fleating		_	7,000,000	0.8063	5,643,750	
_	8045840	97816 Feating		360 000 000 IPY	300,000,000	0.0985		
_	6045633			_	7,000,000	0.8083		
_	0045631	97816 ZCB		7,000,000 AUD	7,000,000	0.8063	5.643,750	
_	8045634	832 91979 832 91979		7 000 000 AUD	000.0007	0.1063		
_	504563E	97836 Fleating		_	370,000,000	0,0095		
_	6045676	97846 Fleating			300,000,000	0.0005	2 848,058	
_	6045637	97516 COShin		50 000 000 OPY	51 225 000	0.0095		7/48
	6045628	87816 208		_	7,000,000	0.8063		
	6045625	97816 ZCB		_	7,003,000	0.8063	5,643,750	
	6045630	97816 208		3,000,000 USD	3,000,000	1.0000		
	6045618	97816 208			7,002,000	0.8063		
	6045620	97816 Floating			417,472,223	0.0095		1,68
	6045623	97616 Floating		_	14,002,000	0.8063	41287500	
	6045624	872 91876		7,000,000 4,00	7 000 000	0.8063		
	6045621	872 91926		-	14,000,000	0.8063		
	8045612			_	7,000,000	0.8063		
	6045613	97616 ZCB		7 000 000 AUD	7,000,000	0.8063	5.843 750	
	6045615	97816 ZCB			7,000,000	0.8063		
_	1100400	97816 ZCB		_	7,000,000	0.8063	5,649,750	

ă	ú
	4
	C
	P
	d
	ξ

		100			, .			- 1				9 1			447					,		10.	10.1	,							,	,				, i	*		1				11/	2 )	36		8		V.		9700	200	2 9	99	8
includes Coupon Interest Accrual								Yes	>	Vee									Yes		Ves				0			Yes				168	Yes		Yes		3									Yes	54)								
Valuation - USD Equivalent	2,848,056	5,643,750	1,518,963	5,643,750	5,643,750	3.570,000	4,390,000	6,745,081	4.752.035	853,782	040,352	606,250	2.086.575	948,352	9,493,521	886,675	3,040,000	4,500,000	962,010	3,590,000	1,460,815	5,643,750	5,643,750	1.044,267	5.643.750	549,352	2,750,000	4,324,446	1,180,000	5,643,750	2.570,000	949.352	2,930,792	1,740,000	1,246,070	5,543,750	9,493,521	1,708,634	474,676	5,643,750	480.296	0,403,521	4,746,780	5,643,750	474,676	357,200,000	1,923,525	6,450,000	5,643,750	5,643,750	4,746,760	4,748,760	5,643,750	1,898,704	5,643,750
FX Rate at 15/09/2008	2800.0	0.8063	0,0095	0.8063	0.8083	1.0000	1,0000	95000	0.0095	5500.0	0.0095	0,8063	0.0085	0.0085	0.0085	C 8063	1 0000	1 0000	90000	1.0000	0.0000	0.6063	0.8063	0.0085	0.0000	C.0095	1,0000	98000	1,0000	0.8063	1 0000	95000	0.0095	1 6000	0.0005	0.6063	9500 0	2500.0	0.0095	0.8063	0.0005	0.0005	0.0005	0.8063	0.0005	1 0000	0.0095	0.8063	0.8063	0 8063	50000	0.0095	0.8063	0.0085	E909 0
Valuation - Underlying Currency Amount	300,000,008	7,000,000	169,000,000	7.000,000	000,000,7	3,570,000	4.390,000	710,493,056	200,000,000	100,466,667	100,000,000	1,000,000	220 000 000	000'000'001	1,000,000,000	1,100,000	3 040 000	4,506,000	101,333,353	3,590,000	3,360,000	7,000,000	7,000,000	110,000,000	7,000,000	100,000,000	2,750,000	455.515.556	1,160,000	7,000,000	2.570,000	312,600,000	308,715,000	1,740,000	7,000,000	7,000,000	1,000,000,000,1	205,416,567	50,000,000	7,000,000	50 582 000	1,000,000,000	500,000,000	7,000,000	000'000'05	357,200,000	202,625,000	000,000,8	7,000,000	7,000,000	200,000,000	200,000,000	7,500,000	200,000,000	7,000,000
Currency	YAL	AUD	YAC	AUD	AUG	USD	USD	3df	Yal	Adr	λdΓ	AUD	AUD	\dr \dr	YQL	AUD	AUD	uso Uso	yqr	USD	USD	AUD	AUB	Adr	April April	Adr	USD	JP.V	dsp	AUD	CSD	Add.	yer	USD	AUD	AUD	Adr	yd.	YOU.	AUD	AUD	VPV	Adr	Aub	Adr.	USD	Adr.	ACD	AUD	AUD	Adr.	yer,	AUD	JPY JPY	AUD
	_	7,000,000	_	-	-	3,576,000	4,390,000	710,000,000	200,000,000	100,000,000	100,000,000	1,000,000	7,000,000,000	100,000,000	1,000,000,000,1	1,100,000	9 040 000	4,500,000	100,000,000	3,590,000	3,360,000	7,000,000	7,000,000	119,000,000	31,000,000	100,000,001	2,750,000	452 000 000	1,180,000	7,000,000	2,576,000	300,000,000	300,000,000	1,740,000	200,000,7	7,000,000,7	1,000,000,000	200,000,000	20,000,000	7,000,000	7,000,000	1,000,000,000	900'000'009	7,000,000	50,000,000	320,000,000	200,000,000	8:000,000	7,000,000,7	7,000,000	900,000,000	200,000,000	7 900 000	200.020.000	7,000,000
Depository Account Number Instrument type	97816 Floating	97816 ZCB	alfate Fleetra	97818 2CB	97816 208	97816 Floating	97816 Faating	97816 Floating	97816 Floating	U7816 Fleatho	07816 Floating	97816 Floating	97616 Floating	97815 Floating	97510 Floating	97816 Floating	97816 ZCB	67818 T-20408	97810 Fishing	97836 Floating	97816 Floating	D D D D D D D D D D D D D D D D D D D	97816/208	97816 Fitaling	97818 Floating	97816 Floating	97816 Flowing	97810 Floating	97816 Figures	97816 ZCB	97516 Floating	97816 Floating	97816 Flating	97816 Flosting	97816 208	97816 ZCB	97516 Fixed	97816 Floating	97816 Floating	97810 2CB	97816 208	27.816 Floating	97816 Fouting	97816 ZCE	97816 Figures	97816 Fisating	97816 Floating	978-16-208	97816 208	97816 ZCB	97616 Finating	97816 Floating	97816 208	27816 Fig. 50	97610 ZCB
I Blocking Reference	5045607	8045608	8085408 4085808	6045605	6045600	6045603	5045589	6045601	9045594	D8605500	6045588	6045593	6045595	8045588	6045590	6045591	6045589	5045586	6045587	8045585	0045581	02622300	6045577	6045579	6045571	6045574	8045570	6045572	6045575	6045576	8045561	6045562	6045560	6045563	6045564	6045558	0045557	8045554	6045552	6045553	0045550	6045549	6045547	8045551	6045541	6045543	4400400	0045545	6045536	0045535	0045536	6045537	8045534	6765900	5000000
International Securities Identification Number (ISIN)	XS0321080912	XS0320745028	X50320102293	XS0319632732	XS0319632575	XS0319359039 XS0313156203	XS0319159454	XS0318599056	XSOB18SBBBB	XS0317981081	XS0316959925	X50316953255	X50916826733	XSGS16169GSG	XS0315356039	XS0314747105	XSGS44578310	XSG313950031	XS0313664450	XS0313537184	XS0313536962	AB0313328739	XS0312428609	XS0312057432	XS0311754963	XS0311664543	XS0311101652	XSO310885933	XSU310863021	XS0310083850	XS0309790797	XSG3GG86S319	XSG309186731	XSC309186145	XS0308102283	XSC307993491	XS0362008372	XS0307008481	XS0305103565	XS0304473019	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XSC3D3572237	XS0303531700	XS0303176825	XX0302480330	XS0302264535	XS0302118632	XSG30G351183	XS0299661099	XS0290360511	X202288320218	XS0298201988	XS0297915517	XSC2979D884P	AUCKS 408000

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number Instrument type	Position Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0005861107	6045530	97816 Floatin	Adr   000'000'	176,484,028	5600'0	1,675,455	Yes
XS028500234	6045531	97816 Floating	100,000,000 JPV	102,625,000	5600.0	974,273	Yes
XS0294244032	6045522	97816 ZC8	7,000,000 AUD	7,000,000	0.8083	5,643,750	
XS0293140553	6045524	97816 Flasing	100,000,000 JPV	100,000,001	0.0095	948,352	
XS0292221776	8045528	97816 Floating	120,000,000 JPY	123,306,887	0.0095	1,170,014	Yes
XS0291873122	6045526	97516 Floating	30,000,000 JPY	111,119,15	0.0095	492,819	Yes
XS0290989994	8045525	97816 Floating	Y9L 000,000,008	505,104,167	0.0085	4,795,217	Yes
XS0290D03847	6045521	97816 Floating	100,000,000 JPY	100,000,000	0.0095	949,352	
XS0289338948	6045523	97816 Floating	Adr 000'000'06	000'000'06	5600'0	854,417	
XS0286537144	6045517	97816 Floating	Adf. 000'000'55	50,000,000	0.0005	474,676	
XS0280508952	6045520	97816 Floating	79L 000,000,000	338,550,000	9800'0	3,214,031	Ves
XS0279730435	6045516	97816 Floating	_	3,000,000	1.0000	3,000,000	
XS0279378532	6045519	97816 Floating	-	410,000,000	0.0005	3,802,343	20000
XS0278290589	6045518	07810 Fibasing	4df   000,000,001	102,855,556	0.000€	877,411	Yes
XS0274755072	6045515	97816 Pleasing	100,000,000 JPV	100,000,000	0.0095	949,352	50000
XS027291538B	8045513	97816 Floating	Vdf. 000,000.82	56,700,000	0.0095	461,321	Yes
XS0272543900	6045510	07816 205	300,000 EUR	300,000	1.4184	425,520	
XS0272080457	6045512	97816 Floating	1 000,000,000 JPV	1,000,000,000	9600 0	9,493,521	
XS0271188285	6045514	97816 208	-	7,000,000	0.8063	5,643,750	
XS0270620177	6045508	97816 Floating	100,000,000 PP	105,795,833	0 0000	1,004,375	Yes
XS0268364766	6045507	97816 Fixating	_	200,000,000	5800 0	1.898,704	
XS026B364253	6045506	97818 Figating	_	100,000,000	0.0095	849,352	0.000
XS0266241663	6045508	97818 Floating	_	101,406,333	0.0005	M2. (22	104
X\$028855120B	8045505	97816 Floating	_	50,085,556	0.0095	475,488	Yen
XS0264130369	6045496	97816 ZCB	5,000,000 AUD	900'000'9	0.8063	4,035,180	
XS0263871674	1000000	97816 ZCB	18,500,000 EUR	16,500,000	2 4184	23,403,600	
X50262585374	6045500	97816 208	5,000,000 AUD	000'000'5	0.8063	4,031,250	
XS0281813474	6045501	802 91926	S,000,000 AUD	5,000,000	0.8063	4,031,250	
XS0260439210	6045502	97616 Floating		5,000,000	0.8063	4,031,250	
XS0258128247	6045504	97616 Floating	10,000,000 USD	10,000,000	1,0000	10,000,000	
XS0257593037	6045499	97816 Fixed	1.000,000,000 JPV	1,000,000,000	90000	9,483,521	
XS0257328392	8045503	97816 Floating	10,000,000 USD	10,000,000	1 0000	10,000,000	
XS0256738757	6045494	07816 Floating	_	10,000,000	1,0000	10,000,000	
XS0253717986	6050165	97816 Floating	3.000,000 USD	3,000,000	1,0000	3,000,000	
XS0252835110	8045485	07816 ZCB	0,500,000 EUR	000'005'6	1.4184	13,474,800	
X\$0243200143	6045490	97816 Fixed	550,000 USD	553,433	1.0000	553,433	Yes
XS0234063906	6045491	97818 Floating	100,000,000	101,041,887	5600.0	959,241	, cr
XS0224346592	6045492	97816 ZCB	3,200,000 EUR	3,200,000	1 4184	4,538,550	
XS0207897199	6045493	97516 Fised	1,000,000 USD	1,044,500	1.0000	1,046,500	Yes
XS0186652725	6045458	97816 Fand	6,400,000 USD	8,400,000	1.0000	6,400,000	
X50178999537	6048030	97816 208	4,260,000 EUR	4,260,000	1.4184	6,042,384	
XS0109171566	8045489	97.616 Foating	_	200,000,000	9600.0	4,746,760	
	0.000	500	200 000 000	500 000 000	*B00 0	4 746 750	

ers possible, accused mercan has been carculated for fixed and fixating Rate Notes. In some instances the has not been possible due to tack of information at the time of submitted for submitted to all valuations including as to account intent.

 $\mathbf{H}$ A

D

D

 $\mathbf{E}$ 

L

 $\mathbf{E}$ 

R

 $\mathbf{Y}$ 

FILED / RECEIVED

NOV 02 2009

EPIG BANKRUPTCY SOLUTIONS, LLC

DATE

RECEIVED BY: